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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/10/2017 TO 25/10/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	02/11/2017			Bond Future	130.4481	130.4481	129.8251	129.8251	(0.478)	0.0000	0.0000	949
2017/10/25	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	02/11/2017	132.96	Put	Bond Future	2,511.9000	2.5119	3,134.8700	3.1349	24.801	0	0	0
2017/10/25	2025	02/11/2017	132.98	Put	Bond Future	2,531.9000	2.5319	3,154.8700	3.1549	24.605	0	0	0
2017/10/25	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	02/11/2017	132.97	Put	Bond Future	2,521.9000	2.5219	3,144.8700	3.1449	24.702	0	0	0
2017/10/25	2025	01/02/2018	133.89	Put	Bond Future	2,348.2500	2.3482	2,983.7200	2.9837	27.061	0	0	0
2017/10/25	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	01/02/2018			Bond Future	131.5417	131.5417	130.9063	130.9063	(0.483)	0.0000	0.0000	449
2017/10/25	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	01/02/2018	133.88	Put	Bond Future	2,338.2500	2.3382	2,973.7200	2.9737	27.177	0	0	0
2017/10/25	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	01/02/2018	133.90	Put	Bond Future	2,358.2500	2.3582	2,993.7200	2.9937	26.947	0	0	0
2017/10/25	2025	03/05/2018	133.21	Call	Bond Future	815.6600	0.8157	167.4900	0.1675	(79.466)	0	0	0
2017/10/25	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	03/05/2018			Bond Future	134.0257	134.0257	133.3775	133.3775	(0.484)	0.0000	0.0000	0
2017/10/25	2025	03/05/2018	133.22	Call	Bond Future	805.6600	0.8057	157.4900	0.1575	(80.452)	0	0	0
2017/10/25	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	03/05/2018	133.20	Call	Bond Future	825.6600	0.8257	177.4900	0.1775	(78.503)	0	0	0
2017/10/25	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	02/08/2018			Bond Future	136.5367	136.5367	135.8775	135.8775	(0.483)	0.0000	0.0000	0
2017/10/25	2025	02/08/2018	136.65	Put	Bond Future	113.2800	0.1133	772.5100	0.7725	581.947	0	0	0
2017/10/25	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2025	02/08/2018	136.67	Put	Bond Future	133.2800	0.1333	792.5100	0.7925	494.620	0	0	0
2017/10/25	2025	02/08/2018	136.66	Put	Bond Future	123.2800	0.1233	782.5100	0.7825	534.742	0	0	0
2017/10/25	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2029	02/11/2017			Bond Future	99.6654	99.6654	99.6548	99.6548	(0.011)	0.0000	0.0000	0
2017/10/25	2029	01/02/2018			Bond Future	101.5257	101.5257	101.5143	101.5143	(0.011)	0.0000	0.0000	1,370
2017/10/25	2029	03/05/2018			Bond Future	102.4247	102.4247	102.4125	102.4125	(0.012)	0.0000	0.0000	0
2017/10/25	2029	02/08/2018			Bond Future	104.3777	104.3777	104.3662	104.3662	(0.011)	0.0000	0.0000	0
2017/10/25	2030	02/11/2017	9.35	Put	Bond Future	420.9200	0.4209	1,894.9500	1.8950	350.192	0	0	0
2017/10/25	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	02/11/2017			Bond Future	9.4129	91.9920	9.6364	90.5180	2.375	0.0000	0.0000	39,499
2017/10/25	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	02/11/2017	9.34	Put	Bond Future	488.0800	0.4881	1,962.1100	1.9621	302.006	0	0	0
2017/10/25	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	02/11/2017	9.36	Put	Bond Future	353.8400	0.3538	1,827.8700	1.8279	416.581	0	0	0
2017/10/25	2030	01/02/2018	9.39	Put	Bond Future	580.6600	0.5807	2,081.6300	2.0816	258.494	0	0	0

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2017/10/25	2030	01/02/2018			Bond Future	9.4782	89.6754	9.7097	88.1744	2.443	0.0000	0.0000	21,497
2017/10/25	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	01/02/2018	9.38	Put	Bond Future	646.8600	0.6469	2,147.8300	2.1478	232.039	0	0	0
2017/10/25	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	01/02/2018	9.37	Put	Bond Future	713.1200	0.7131	2,214.0900	2.2141	210.479	0	0	0
2017/10/25	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	03/05/2018			Bond Future	9.5477	91.3374	9.7877	89.8083	2.513	0.0000	0.0000	0
2017/10/25	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	03/05/2018	9.49	Put	Bond Future	373.1000	0.3731	1,902.2400	1.9022	409.847	0	0	0
2017/10/25	2030	03/05/2018	9.51	Put	Bond Future	243.5300	0.2435	1,772.6700	1.7727	627.906	0	0	0
2017/10/25	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	03/05/2018	9.50	Put	Bond Future	308.2800	0.3083	1,837.4200	1.8374	496.023	0	0	0
2017/10/25	2030	02/08/2018	9.46	Put	Bond Future	1,020.6400	1.0206	2,578.1400	2.5781	152.600	0	0	0
2017/10/25	2030	02/08/2018			Bond Future	9.6199	89.0354	9.8688	87.4779	2.588	0.0000	0.0000	0
2017/10/25	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2030	02/08/2018	9.45	Put	Bond Future	1,084.9800	1.0850	2,642.4800	2.6425	143.551	0	0	0
2017/10/25	2030	02/08/2018	9.47	Put	Bond Future	956.3500	0.9564	2,513.8500	2.5138	162.859	0	0	0
2017/10/25	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2032	02/11/2017	9.49	Put	Bond Future	1,221.4500	1.2214	2,552.6300	2.5526	108.984	0	0	0
2017/10/25	2032	02/11/2017	9.48	Call	Bond Future	245.7400	0.2457	24.0900	0.0241	(90.197)	0	0	0
2017/10/25	2032	02/11/2017			Bond Future	9.6234	90.2621	9.8468	88.6932	2.321	0.0000	0.0000	34,877
2017/10/25	2032	02/11/2017	9.49	Call	Bond Future	264.9300	0.2649	27.1600	0.0272	(89.748)	0	0	0
2017/10/25	2032	02/11/2017	9.48	Put	Bond Future	1,274.5300	1.2745	2,621.8300	2.6218	105.710	0	0	0
2017/10/25	2032	02/11/2017	9.50	Call	Bond Future	285.2100	0.2852	30.5500	0.0306	(89.289)	0	0	0
2017/10/25	2032	02/11/2017	9.50	Put	Bond Future	1,169.5300	1.1695	2,483.8200	2.4838	112.378	0	0	0
2017/10/25	2032	01/02/2018	9.20	Call	Bond Future	762.4500	0.7625	414.6700	0.4147	(45.613)	0	0	7,500
2017/10/25	2032	01/02/2018	9.45	Put	Bond Future	3,052.3500	3.0524	4,113.8900	4.1139	34.778	0	0	0
2017/10/25	2032	01/02/2018	9.40	Put	Bond Future	3,283.9700	3.2840	4,385.7100	4.3857	33.549	0	0	0
2017/10/25	2032	01/02/2018	9.56	Call	Bond Future	1,644.6000	1.6446	1,013.6600	1.0137	(38.364)	0	0	0
2017/10/25	2032	01/02/2018	9.55	Put	Bond Future	2,623.9300	2.6239	3,599.7400	3.5997	37.189	0	0	0
2017/10/25	2032	01/02/2018			Bond Future	9.6930	91.9186	9.9240	90.3209	2.383	0.0000	0.0000	24,844
2017/10/25	2032	01/02/2018	9.30	Put	Bond Future	3,779.0700	3.7791	4,957.6400	4.9576	31.187	0	0	0
2017/10/25	2032	01/02/2018	9.30	Call	Bond Future	962.8900	0.9629	543.7400	0.5437	(43.530)	0	0	7,800
2017/10/25	2032	01/02/2018	9.57	Call	Bond Future	1,675.8100	1.6758	1,035.8200	1.0358	(38.190)	0	0	0
2017/10/25	2032	01/02/2018	9.57	Put	Bond Future	2,543.9000	2.5439	3,501.6300	3.5016	37.648	0	0	0
2017/10/25	2032	01/02/2018	9.20	Put	Bond Future	4,315.4000	4.3154	5,565.3400	5.5653	28.965	0	0	0
2017/10/25	2032	01/02/2018	9.45	Call	Bond Future	1,325.7800	1.3258	789.6000	0.7896	(40.443)	0	0	750
2017/10/25	2032	01/02/2018	9.40	Call	Bond Future	1,196.2500	1.1963	700.2700	0.7003	(41.461)	0	0	6,800
2017/10/25	2032	01/02/2018	9.56	Put	Bond Future	2,583.7900	2.5838	3,550.5700	3.5506	37.417	0	0	0
2017/10/25	2032	01/02/2018	9.55	Call	Bond Future	1,613.5600	1.6136	991.6500	0.9917	(38.543)	0	0	0
2017/10/25	2032	03/05/2018	9.70	Call	Bond Future	2,687.2100	2.6872	1,965.8400	1.9658	(26.845)	0	0	0
2017/10/25	2032	03/05/2018	9.71	Put	Bond Future	3,086.0600	3.0861	3,986.0600	3.9861	29.163	0	0	0
2017/10/25	2032	03/05/2018			Bond Future	9.7628	89.4654	10.0018	87.8378	2.448	0.0000	0.0000	0
2017/10/25	2032	03/05/2018	9.70	Put	Bond Future	3,122.1500	3.1221	4,028.3200	4.0283	29.024	0	0	0
2017/10/25	2032	03/05/2018	9.71	Call	Bond Future	2,720.5800	2.7206	1,993.0400	1.9930	(26.742)	0	0	0

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2017/10/25	2032	03/05/2018	9.72	Call	Bond Future	2,754.1900	2.7542	2,020.4700	2.0205	(26.640)	0	0	0
2017/10/25	2032	03/05/2018	9.72	Put	Bond Future	3,050.2800	3.0503	3,944.1000	3.9441	29.303	0	0	0
2017/10/25	2032	02/08/2018	9.66	Put	Bond Future	4,220.4000	4.2204	5,173.6200	5.1736	22.586	0	0	0
2017/10/25	2032	02/08/2018	9.67	Call	Bond Future	3,066.6100	3.0666	2,356.9300	2.3569	(23.142)	0	0	0
2017/10/25	2032	02/08/2018			Bond Future	9.8327	91.1340	10.0799	89.4762	2.514	0.0000	0.0000	0
2017/10/25	2032	02/08/2018	9.68	Call	Bond Future	3,097.8200	3.0978	2,383.1300	2.3831	(23.071)	0	0	0
2017/10/25	2032	02/08/2018	9.68	Put	Bond Future	4,144.5700	4.1446	5,087.7500	5.0877	22.757	0	0	0
2017/10/25	2032	02/08/2018	9.66	Call	Bond Future	3,035.2500	3.0352	2,330.6000	2.3306	(23.216)	0	0	0
2017/10/25	2032	02/08/2018	9.67	Put	Bond Future	4,182.5200	4.1825	5,130.7100	5.1307	22.670	0	0	0
2017/10/25	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	02/11/2017	110.07	Put	Bond Future	5,274.1500	5.2741	5,285.5200	5.2855	0.216	0	0	0
2017/10/25	2033	02/11/2017			Bond Future	104.7958	104.7958	104.7845	104.7845	(0.011)	0.0000	0.0000	5,179
2017/10/25	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	02/11/2017	110.09	Put	Bond Future	5,294.1500	5.2941	5,305.5200	5.3055	0.215	0	0	0
2017/10/25	2033	02/11/2017	110.08	Put	Bond Future	5,284.1500	5.2841	5,295.5200	5.2955	0.215	0	0	0
2017/10/25	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	01/02/2018			Bond Future	106.7518	106.7518	106.7396	106.7396	(0.011)	0.0000	0.0000	381
2017/10/25	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	01/02/2018	109.64	Put	Bond Future	2,888.2000	2.8882	2,900.3800	2.9004	0.422	0	0	0
2017/10/25	2033	01/02/2018	109.66	Put	Bond Future	2,908.2000	2.9082	2,920.3800	2.9204	0.419	0	0	0
2017/10/25	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	01/02/2018	109.65	Put	Bond Future	2,898.2000	2.8982	2,910.3800	2.9104	0.420	0	0	0
2017/10/25	2033	03/05/2018	107.71	Put	Bond Future	30.9500	0.0310	44.0800	0.0441	42.423	0	0	0
2017/10/25	2033	03/05/2018			Bond Future	107.6791	107.6791	107.6659	107.6659	(0.012)	0.0000	0.0000	0
2017/10/25	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	03/05/2018	107.70	Put	Bond Future	20.9500	0.0210	34.0800	0.0341	62.673	0	0	0
2017/10/25	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	03/05/2018	107.69	Put	Bond Future	10.9500	0.0109	24.0800	0.0241	119.909	0	0	0
2017/10/25	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	02/08/2018			Bond Future	109.7322	109.7322	109.7199	109.7199	(0.011)	0.0000	0.0000	0
2017/10/25	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	02/08/2018	109.92	Put	Bond Future	187.8400	0.1878	200.0600	0.2001	6.506	0	0	0
2017/10/25	2033	02/08/2018	109.94	Put	Bond Future	207.8400	0.2078	220.0600	0.2201	5.880	0	0	0
2017/10/25	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2033	02/08/2018	109.93	Put	Bond Future	197.8400	0.1978	210.0600	0.2101	6.177	0	0	0
2017/10/25	2037	02/11/2017	9.67	Put	Bond Future	1,714.9000	1.7149	3,398.6000	3.3986	98.181	0	0	0
2017/10/25	2037	02/11/2017			Bond Future	9.8582	90.6492	10.1066	88.7507	2.520	0.0000	0.0000	52,748
2017/10/25	2037	02/11/2017	9.66	Call	Bond Future	216.7500	0.2168	16.6800	0.0167	(92.304)	0	0	0
2017/10/25	2037	02/11/2017	9.66	Put	Bond Future	1,777.9400	1.7779	3,476.3000	3.4763	95.524	0	0	0
2017/10/25	2037	02/11/2017	9.67	Call	Bond Future	233.5100	0.2335	18.7800	0.0188	(91.958)	0	0	0
2017/10/25	2037	02/11/2017	9.65	Call	Bond Future	200.8900	0.2009	14.7800	0.0148	(92.643)	0	0	0
2017/10/25	2037	02/11/2017	9.65	Put	Bond Future	1,842.0000	1.8420	3,554.3200	3.5543	92.960	0	0	0
2017/10/25	2037	01/02/2018	9.82	Put	Bond Future	2,806.0100	2.8060	3,968.4300	3.9684	41.426	0	0	0
2017/10/25	2037	01/02/2018			Bond Future	9.9257	88.0576	10.1822	86.1244	2.584	0.0000	0.0000	33,389

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	2037	01/02/2018	9.82	Call	Bond Future	1,989.6500	1.9897	1,218.8400	1.2188	(38.741)	0	0	0
2017/10/25	2037	01/02/2018	9.81	Put	Bond Future	2,848.7700	2.8488	4,021.0500	4.0211	41.150	0	0	0
2017/10/25	2037	01/02/2018	9.83	Call	Bond Future	2,025.1000	2.0251	1,244.4300	1.2444	(38.550)	0	0	0
2017/10/25	2037	01/02/2018	9.83	Put	Bond Future	2,763.7100	2.7637	3,916.2700	3.9163	41.703	0	0	0
2017/10/25	2037	01/02/2018	9.81	Call	Bond Future	1,954.5500	1.9546	1,193.6000	1.1936	(38.932)	0	0	0
2017/10/25	2037	03/05/2018	9.99	Call	Bond Future	3,281.5400	3.2815	2,353.4800	2.3535	(28.281)	0	0	0
2017/10/25	2037	03/05/2018	9.97	Put	Bond Future	3,407.4900	3.4075	4,463.1400	4.4631	30.980	0	0	0
2017/10/25	2037	03/05/2018			Bond Future	9.9965	89.6896	10.2613	87.7203	2.649	0.0000	0.0000	0
2017/10/25	2037	03/05/2018	9.99	Put	Bond Future	3,330.7700	3.3308	4,371.9900	4.3720	31.261	0	0	0
2017/10/25	2037	03/05/2018	9.97	Call	Bond Future	3,206.5300	3.2065	2,292.9000	2.2929	(28.493)	0	0	0
2017/10/25	2037	03/05/2018	9.98	Put	Bond Future	3,369.1000	3.3691	4,417.5200	4.4175	31.119	0	0	0
2017/10/25	2037	03/05/2018	9.98	Call	Bond Future	3,244.0600	3.2441	2,323.2000	2.3232	(28.386)	0	0	0
2017/10/25	2037	02/08/2018	9.96	Put	Bond Future	4,510.7800	4.5108	5,609.1900	5.6092	24.351	0	0	0
2017/10/25	2037	02/08/2018	9.95	Call	Bond Future	3,650.9200	3.6509	2,749.2800	2.7493	(24.696)	0	0	0
2017/10/25	2037	02/08/2018			Bond Future	10.0697	87.1065	10.3433	85.1005	2.717	0.0000	0.0000	0
2017/10/25	2037	02/08/2018	9.96	Call	Bond Future	3,686.0400	3.6860	2,778.4900	2.7785	(24.621)	0	0	0
2017/10/25	2037	02/08/2018	9.95	Put	Bond Future	4,551.4600	4.5515	5,655.7800	5.6558	24.263	0	0	0
2017/10/25	2037	02/08/2018	9.97	Call	Bond Future	3,721.3500	3.7213	2,807.8800	2.8079	(24.547)	0	0	0
2017/10/25	2037	02/08/2018	9.97	Put	Bond Future	4,470.3900	4.4704	5,562.8800	5.5629	24.438	0	0	0
2017/10/25	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	02/11/2017			Bond Future	127.8987	127.8987	127.1724	127.1724	(0.568)	0.0000	0.0000	11,730
2017/10/25	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	02/11/2017	136.82	Put	Bond Future	8,921.3200	8.9213	9,647.6300	9.6476	8.141	0	0	0
2017/10/25	2038	02/11/2017	136.80	Put	Bond Future	8,901.3200	8.9013	9,627.6300	9.6276	8.160	0	0	0
2017/10/25	2038	02/11/2017	136.81	Put	Bond Future	8,911.3200	8.9113	9,637.6300	9.6376	8.150	0	0	0
2017/10/25	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	01/02/2018	136.95	Put	Bond Future	8,172.8800	8.1729	8,913.8300	8.9138	9.066	0	0	0
2017/10/25	2038	01/02/2018			Bond Future	128.7771	128.7771	128.0362	128.0362	(0.575)	0.0000	0.0000	6,912
2017/10/25	2038	01/02/2018	136.94	Put	Bond Future	8,162.8800	8.1629	8,903.8300	8.9038	9.077	0	0	0
2017/10/25	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	01/02/2018	136.93	Put	Bond Future	8,152.8800	8.1529	8,893.8300	8.8938	9.088	0	0	0
2017/10/25	2038	03/05/2018	132.28	Put	Bond Future	1,071.0900	1.0711	1,826.8100	1.8268	70.556	0	0	0
2017/10/25	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	03/05/2018			Bond Future	131.2089	131.2089	130.4532	130.4532	(0.576)	0.0000	0.0000	0
2017/10/25	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	03/05/2018	132.27	Put	Bond Future	1,061.0900	1.0611	1,816.8100	1.8168	71.221	0	0	0
2017/10/25	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	03/05/2018	132.29	Put	Bond Future	1,081.0900	1.0811	1,836.8100	1.8368	69.904	0	0	0
2017/10/25	2038	02/08/2018	134.55	Put	Bond Future	889.4300	0.8894	1,658.0900	1.6581	86.422	0	0	0
2017/10/25	2038	02/08/2018			Bond Future	133.6606	133.6606	132.8919	132.8919	(0.575)	0.0000	0.0000	0
2017/10/25	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	02/08/2018	134.54	Put	Bond Future	879.4300	0.8794	1,648.0900	1.6481	87.404	0	0	0
2017/10/25	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2038	02/08/2018	134.53	Put	Bond Future	869.4300	0.8694	1,638.0900	1.6381	88.410	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	2040	02/11/2017	9.67	Put	Bond Future	2,269.2400	2.2692	4,181.6900	4.1817	84.277	0	0	0
2017/10/25	2040	02/11/2017			Bond Future	9.9181	94.2132	10.1716	92.1441	2.556	0.0000	0.0000	16,838
2017/10/25	2040	02/11/2017	9.66	Call	Bond Future	154.4200	0.1544	9.3700	0.0094	(93.932)	0	0	0
2017/10/25	2040	02/11/2017	9.66	Put	Bond Future	2,342.6700	2.3427	4,266.7800	4.2668	82.133	0	0	0
2017/10/25	2040	02/11/2017	9.67	Call	Bond Future	167.3300	0.1673	10.6200	0.0106	(93.653)	0	0	0
2017/10/25	2040	02/11/2017	9.65	Call	Bond Future	142.2800	0.1423	8.2400	0.0082	(94.209)	0	0	0
2017/10/25	2040	02/11/2017	9.65	Put	Bond Future	2,417.0000	2.4170	4,352.1200	4.3521	80.063	0	0	0
2017/10/25	2040	01/02/2018	9.89	Call	Bond Future	2,190.0800	2.1901	1,336.5500	1.3366	(38.973)	0	0	0
2017/10/25	2040	01/02/2018			Bond Future	9.9853	91.4367	10.2469	89.3297	2.620	0.0000	0.0000	4,480
2017/10/25	2040	01/02/2018	9.87	Call	Bond Future	2,115.9000	2.1159	1,283.5600	1.2836	(39.337)	0	0	0
2017/10/25	2040	01/02/2018	9.87	Put	Bond Future	3,070.5300	3.0705	4,345.2700	4.3453	41.515	0	0	0
2017/10/25	2040	01/02/2018	9.88	Put	Bond Future	3,024.0900	3.0241	4,288.2400	4.2882	41.803	0	0	0
2017/10/25	2040	01/02/2018	9.89	Put	Bond Future	2,977.9600	2.9780	4,231.5100	4.2315	42.094	0	0	0
2017/10/25	2040	01/02/2018	9.88	Call	Bond Future	2,152.9000	2.1529	1,309.9700	1.3100	(39.153)	0	0	0
2017/10/25	2040	03/05/2018	10.08	Put	Bond Future	3,521.7400	3.5217	4,630.5300	4.6305	31.484	0	0	0
2017/10/25	2040	03/05/2018			Bond Future	10.0556	93.1314	10.3256	90.9850	2.685	0.0000	0.0000	0
2017/10/25	2040	03/05/2018	10.07	Call	Bond Future	3,677.6200	3.6776	2,647.7300	2.6477	(28.004)	0	0	0
2017/10/25	2040	03/05/2018	10.07	Put	Bond Future	3,561.0300	3.5610	4,677.5100	4.6775	31.353	0	0	0
2017/10/25	2040	03/05/2018	10.08	Call	Bond Future	3,719.1600	3.7192	2,681.5800	2.6816	(27.898)	0	0	0
2017/10/25	2040	03/05/2018	10.06	Call	Bond Future	3,636.0400	3.6360	2,613.8600	2.6139	(28.112)	0	0	0
2017/10/25	2040	03/05/2018	10.06	Put	Bond Future	3,600.3900	3.6004	4,724.5800	4.7246	31.224	0	0	0
2017/10/25	2040	02/08/2018	10.04	Call	Bond Future	4,125.5400	4.1255	3,115.4300	3.1154	(24.484)	0	0	0
2017/10/25	2040	02/08/2018	10.03	Put	Bond Future	4,876.8700	4.8769	6,059.5300	6.0595	24.250	0	0	0
2017/10/25	2040	02/08/2018			Bond Future	10.1282	90.3621	10.4071	88.1757	2.754	0.0000	0.0000	0
2017/10/25	2040	02/08/2018	10.05	Call	Bond Future	4,164.9400	4.1649	3,148.4700	3.1485	(24.405)	0	0	0
2017/10/25	2040	02/08/2018	10.05	Put	Bond Future	4,793.5300	4.7935	5,963.4500	5.9635	24.406	0	0	0
2017/10/25	2040	02/08/2018	10.04	Put	Bond Future	4,835.0600	4.8351	6,011.3400	6.0113	24.328	0	0	0
2017/10/25	2040	02/08/2018	10.03	Call	Bond Future	4,086.3100	4.0863	3,082.5800	3.0826	(24.563)	0	0	0
2017/10/25	2044	02/11/2017	9.68	Call	Bond Future	166.1700	0.1662	10.6000	0.0106	(93.621)	0	0	0
2017/10/25	2044	02/11/2017			Bond Future	9.9328	91.3556	10.1864	89.2667	2.553	0.0000	0.0000	21,907
2017/10/25	2044	02/11/2017	9.66	Call	Bond Future	141.2600	0.1413	8.2200	0.0082	(94.181)	0	0	0
2017/10/25	2044	02/11/2017	9.66	Put	Bond Future	2,486.7800	2.4868	4,442.6900	4.4427	78.652	0	0	0
2017/10/25	2044	02/11/2017	9.68	Put	Bond Future	2,336.2100	2.3362	4,269.5900	4.2696	82.757	0	0	0
2017/10/25	2044	02/11/2017	9.67	Call	Bond Future	153.3200	0.1533	9.3400	0.0093	(93.908)	0	0	0
2017/10/25	2044	02/11/2017	9.67	Put	Bond Future	2,411.0300	2.4110	4,356.0000	4.3560	80.670	0	0	0
2017/10/25	2044	01/02/2018	9.90	Put	Bond Future	3,035.5200	3.0355	4,302.4400	4.3024	41.737	0	0	0
2017/10/25	2044	01/02/2018	9.89	Call	Bond Future	2,180.9300	2.1809	1,331.2300	1.3312	(38.960)	0	0	0
2017/10/25	2044	01/02/2018			Bond Future	9.9976	88.6519	10.2591	86.5247	2.616	0.0000	0.0000	13,571
2017/10/25	2044	01/02/2018	9.90	Call	Bond Future	2,218.6200	2.2186	1,358.2400	1.3582	(38.780)	0	0	0
2017/10/25	2044	01/02/2018	9.89	Put	Bond Future	3,082.2700	3.0823	4,359.8700	4.3599	41.450	0	0	0
2017/10/25	2044	01/02/2018	9.91	Call	Bond Future	2,256.6700	2.2567	1,385.6100	1.3856	(38.599)	0	0	0
2017/10/25	2044	01/02/2018	9.91	Put	Bond Future	2,989.2800	2.9893	4,245.5200	4.2455	42.025	0	0	0
2017/10/25	2044	03/05/2018	10.10	Call	Bond Future	3,825.9000	3.8259	2,767.7100	2.7677	(27.659)	0	0	0
2017/10/25	2044	03/05/2018	10.09	Put	Bond Future	3,580.6900	3.5807	4,697.1800	4.6972	31.181	0	0	0
2017/10/25	2044	03/05/2018			Bond Future	10.0652	90.2949	10.3350	88.1280	2.680	0.0000	0.0000	0
2017/10/25	2044	03/05/2018	10.11	Call	Bond Future	3,868.4900	3.8685	2,802.5800	2.8026	(27.554)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	2044	03/05/2018	10.11	Put	Bond Future	3,502.4400	3.5024	4,603.4900	4.6035	31.437	0	0	0
2017/10/25	2044	03/05/2018	10.10	Put	Bond Future	3,541.3900	3.5414	4,650.1600	4.6502	31.309	0	0	0
2017/10/25	2044	03/05/2018	10.09	Call	Bond Future	3,783.5400	3.7835	2,733.0700	2.7331	(27.764)	0	0	0
2017/10/25	2044	02/08/2018	10.07	Call	Bond Future	4,292.3000	4.2923	3,253.3000	3.2533	(24.206)	0	0	0
2017/10/25	2044	02/08/2018			Bond Future	10.1349	87.5980	10.4135	85.3906	2.748	0.0000	0.0000	0
2017/10/25	2044	02/08/2018	10.05	Call	Bond Future	4,212.5400	4.2125	3,186.3300	3.1863	(24.361)	0	0	0
2017/10/25	2044	02/08/2018	10.05	Put	Bond Future	4,905.0900	4.9051	6,086.2200	6.0862	24.080	0	0	0
2017/10/25	2044	02/08/2018	10.07	Put	Bond Future	4,820.9300	4.8209	5,989.2700	5.9893	24.235	0	0	0
2017/10/25	2044	02/08/2018	10.06	Call	Bond Future	4,252.3300	4.2523	3,219.7200	3.2197	(24.283)	0	0	0
2017/10/25	2044	02/08/2018	10.06	Put	Bond Future	4,862.8600	4.8629	6,037.5900	6.0376	24.157	0	0	0
2017/10/25	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	02/11/2017	136.30	Put	Bond Future	13,560.4400	13.5604	14,309.5200	14.3095	5.524	0	0	0
2017/10/25	2046	02/11/2017			Bond Future	122.7396	122.7396	121.9905	121.9905	(0.610)	0.0000	0.0000	20,032
2017/10/25	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	02/11/2017	136.32	Put	Bond Future	13,580.4400	13.5804	14,329.5200	14.3295	5.516	0	0	0
2017/10/25	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	02/11/2017	136.31	Put	Bond Future	13,570.4400	13.5704	14,319.5200	14.3195	5.520	0	0	0
2017/10/25	2046	01/02/2018	132.92	Put	Bond Future	7,889.3500	7.8893	8,653.4300	8.6534	9.685	0	0	0
2017/10/25	2046	01/02/2018			Bond Future	125.0307	125.0307	124.2666	124.2666	(0.611)	0.0000	0.0000	3,853
2017/10/25	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	01/02/2018	132.91	Put	Bond Future	7,879.3500	7.8793	8,643.4300	8.6434	9.697	0	0	0
2017/10/25	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	01/02/2018	132.90	Put	Bond Future	7,869.3500	7.8693	8,633.4300	8.6334	9.710	0	0	0
2017/10/25	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	03/05/2018			Bond Future	125.7917	125.7917	125.0128	125.0128	(0.619)	0.0000	0.0000	0
2017/10/25	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	03/05/2018	127.93	Put	Bond Future	2,138.2600	2.1383	2,917.1700	2.9172	36.427	0	0	0
2017/10/25	2046	03/05/2018	127.95	Put	Bond Future	2,158.2600	2.1583	2,937.1700	2.9372	36.090	0	0	0
2017/10/25	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	03/05/2018	127.94	Put	Bond Future	2,148.2600	2.1483	2,927.1700	2.9272	36.258	0	0	0
2017/10/25	2046	02/08/2018	128.78	Put	Bond Future	589.7500	0.5898	1,382.4700	1.3825	134.416	0	0	0
2017/10/25	2046	02/08/2018			Bond Future	128.1902	128.1902	127.3975	127.3975	(0.618)	0.0000	0.0000	0
2017/10/25	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2046	02/08/2018	128.77	Put	Bond Future	579.7500	0.5798	1,372.4700	1.3725	136.735	0	0	0
2017/10/25	2046	02/08/2018	128.79	Put	Bond Future	599.7500	0.5998	1,392.4700	1.3925	132.175	0	0	0
2017/10/25	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	02/11/2017	144.66	Put	Bond Future	12,903.1800	12.9032	12,916.8900	12.9169	0.106	0	0	0
2017/10/25	2050	02/11/2017	144.67	Put	Bond Future	12,913.1800	12.9132	12,926.8900	12.9269	0.106	0	0	0
2017/10/25	2050	02/11/2017			Bond Future	131.7568	131.7568	131.7431	131.7431	(0.010)	0.0000	0.0000	22,106
2017/10/25	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	02/11/2017	144.65	Put	Bond Future	12,893.1800	12.8932	12,906.8900	12.9069	0.106	0	0	0
2017/10/25	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	2050	01/02/2018	140.23	Put	Bond Future	7,692.7100	7.6927	7,707.7200	7.7077	0.195	0	0	0
2017/10/25	2050	01/02/2018			Bond Future	132.5373	132.5373	132.5223	132.5223	(0.011)	0.0000	0.0000	6,070
2017/10/25	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	01/02/2018	140.25	Put	Bond Future	7,712.7100	7.7127	7,727.7200	7.7277	0.195	0	0	0
2017/10/25	2050	01/02/2018	140.24	Put	Bond Future	7,702.7100	7.7027	7,717.7200	7.7177	0.195	0	0	0
2017/10/25	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	03/05/2018	135.62	Put	Bond Future	580.0400	0.5800	596.0400	0.5960	2.758	0	0	0
2017/10/25	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	03/05/2018			Bond Future	135.0400	135.0400	135.0240	135.0240	(0.012)	0.0000	0.0000	0
2017/10/25	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	03/05/2018	135.61	Put	Bond Future	570.0400	0.5700	586.0400	0.5860	2.807	0	0	0
2017/10/25	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	03/05/2018	135.63	Put	Bond Future	590.0400	0.5900	606.0400	0.6060	2.712	0	0	0
2017/10/25	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	02/08/2018	137.54	Put	Bond Future	1,658.3400	1.6583	1,673.3500	1.6734	0.905	0	0	0
2017/10/25	2050	02/08/2018	137.52	Put	Bond Future	1,638.3400	1.6383	1,653.3500	1.6534	0.916	0	0	0
2017/10/25	2050	02/08/2018			Bond Future	135.8817	135.8817	135.8667	135.8667	(0.011)	0.0000	0.0000	0
2017/10/25	2050	02/08/2018	137.53	Put	Bond Future	1,648.3400	1.6483	1,663.3500	1.6634	0.911	0	0	0
2017/10/25	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	AL37	02/11/2017			Index Future	554.1510	554.1510	549.7310	549.7310	(0.798)	0.0000	0.0000	0
2017/10/25	AL37	01/02/2018			Index Future	564.3200	564.3200	559.8200	559.8200	(0.797)	0.0000	0.0000	0
2017/10/25	AL37	03/05/2018			Index Future	574.7820	574.7820	570.1960	570.1960	(0.798)	0.0000	0.0000	0
2017/10/25	AL37	02/08/2018			Index Future	585.5080	585.5080	580.8350	580.8350	(0.798)	0.0000	0.0000	0
2017/10/25	AL7T	02/11/2017			Index Future	633.7010	633.7010	625.3390	625.3390	(1.320)	0.0000	0.0000	0
2017/10/25	AL7T	01/02/2018			Index Future	645.3300	645.3300	636.8160	636.8160	(1.319)	0.0000	0.0000	0
2017/10/25	AL7T	03/05/2018			Index Future	657.2940	657.2940	648.6190	648.6190	(1.320)	0.0000	0.0000	0
2017/10/25	AL7T	02/08/2018			Index Future	669.5600	669.5600	660.7220	660.7220	(1.320)	0.0000	0.0000	0
2017/10/25	ALBI	02/11/2017			Index Future	570.3300	570.3300	560.8500	560.8500	(1.662)	0.0000	0.0000	491
2017/10/25	ALBI	01/02/2018			Index Future	580.7970	580.7970	571.1430	571.1430	(1.662)	0.0000	0.0000	356
2017/10/25	ALBI	03/05/2018			Index Future	591.5640	591.5640	581.7290	581.7290	(1.663)	0.0000	0.0000	0
2017/10/25	ALBI	02/08/2018			Index Future	602.6030	602.6030	592.5840	592.5840	(1.663)	0.0000	0.0000	0
2017/10/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	02/11/2017			Bond Future	127.1953	127.1953	127.1886	127.1886	(0.005)	0.0000	0.0000	0
2017/10/25	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	02/11/2017	133.87	Put	Bond Future	6,674.7200	6.6747	6,681.4200	6.6814	0.100	0	0	0
2017/10/25	EL28	02/11/2017	133.89	Put	Bond Future	6,694.7200	6.6947	6,701.4200	6.7014	0.100	0	0	0
2017/10/25	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	02/11/2017	133.88	Put	Bond Future	6,684.7200	6.6847	6,691.4200	6.6914	0.100	0	0	0
2017/10/25	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	01/02/2018			Bond Future	129.5695	129.5695	129.5617	129.5617	(0.006)	0.0000	0.0000	0
2017/10/25	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	01/02/2018	132.29	Put	Bond Future	2,720.4800	2.7205	2,728.2600	2.7283	0.286	0	0	0
2017/10/25	EL28	01/02/2018	132.31	Put	Bond Future	2,740.4800	2.7405	2,748.2600	2.7483	0.284	0	0	0
2017/10/25	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	01/02/2018	132.30	Put	Bond Future	2,730.4800	2.7305	2,738.2600	2.7383	0.285	0	0	0
2017/10/25	EL28	03/05/2018	133.20	Put	Bond Future	2,943.2400	2.9432	2,951.8500	2.9519	0.293	0	0	0
2017/10/25	EL28	03/05/2018			Bond Future	130.2568	130.2568	130.2482	130.2482	(0.007)	0.0000	0.0000	0
2017/10/25	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	03/05/2018	133.19	Put	Bond Future	2,933.2400	2.9332	2,941.8500	2.9419	0.294	0	0	0
2017/10/25	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	03/05/2018	133.18	Put	Bond Future	2,923.2400	2.9232	2,931.8500	2.9319	0.295	0	0	0
2017/10/25	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	02/08/2018			Bond Future	132.7402	132.7402	132.7327	132.7327	(0.006)	0.0000	0.0000	0
2017/10/25	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	02/08/2018	134.93	Put	Bond Future	2,189.7900	2.1898	2,197.2600	2.1973	0.341	0	0	0
2017/10/25	EL28	02/08/2018	134.95	Put	Bond Future	2,209.7900	2.2098	2,217.2600	2.2173	0.338	0	0	0
2017/10/25	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	EL28	02/08/2018	134.94	Put	Bond Future	2,199.7900	2.1998	2,207.2600	2.2073	0.340	0	0	0

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2017/10/25	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 02/11/2017	10.66	Put	Bond Future	1,694.2300	1.6942	3,180.6800	3.1807	87.736	0	0	0
2017/10/25	ES33 02/11/2017			Bond Future	10.9384	75.4532	11.1905	73.9668	2.305	0.0000	0.0000	6,011
2017/10/25	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 02/11/2017	10.68	Put	Bond Future	1,570.5900	1.5706	3,057.0400	3.0570	94.643	0	0	0
2017/10/25	ES33 02/11/2017	10.67	Put	Bond Future	1,632.3700	1.6324	3,118.8200	3.1188	91.061	0	0	0
2017/10/25	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 01/02/2018	11.00	Put	Bond Future	296.3000	0.2963	1,809.9800	1.8100	510.861	0	0	0
2017/10/25	ES33 01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 01/02/2018			Bond Future	11.0502	76.8380	11.3115	75.3243	2.364	0.0000	0.0000	9,466
2017/10/25	ES33 01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 01/02/2018	10.99	Put	Bond Future	355.5300	0.3555	1,869.2100	1.8692	425.753	0	0	0
2017/10/25	ES33 01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 01/02/2018	11.01	Put	Bond Future	237.1500	0.2371	1,750.8300	1.7508	638.280	0	0	0
2017/10/25	ES33 03/05/2018	11.22	Call	Bond Future	342.8900	0.3429	0.0000	0.0000	(100.000)	0	0	0
2017/10/25	ES33 03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	1,314.1300	1.3141	100.000	0	0	0
2017/10/25	ES33 03/05/2018			Bond Future	11.1605	74.4709	11.4313	72.9290	2.426	0.0000	0.0000	0
2017/10/25	ES33 03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	1,199.0600	1.1991	100.000	0	0	0
2017/10/25	ES33 03/05/2018	11.20	Call	Bond Future	227.8200	0.2278	0.0000	0.0000	(100.000)	0	0	0
2017/10/25	ES33 03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	1,256.5600	1.2566	100.000	0	0	0
2017/10/25	ES33 03/05/2018	11.21	Call	Bond Future	285.3900	0.2854	0.0000	0.0000	(100.000)	0	0	0
2017/10/25	ES33 02/08/2018	11.15	Put	Bond Future	698.9200	0.6989	2,269.5700	2.2696	224.725	0	0	0
2017/10/25	ES33 02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 02/08/2018			Bond Future	11.2719	75.8598	11.5524	74.2892	2.488	0.0000	0.0000	0
2017/10/25	ES33 02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 02/08/2018	11.14	Put	Bond Future	756.6700	0.7567	2,327.3200	2.3273	207.574	0	0	0
2017/10/25	ES33 02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	ES33 02/08/2018	11.16	Put	Bond Future	641.2300	0.6412	2,211.8800	2.2119	244.943	0	0	0
2017/10/25	ES42 02/11/2017			Bond Future	11.1427	78.2499	11.3951	76.5781	2.264	0.0000	0.0000	2,202
2017/10/25	ES42 01/02/2018			Bond Future	11.2494	79.6859	11.5108	77.9835	2.323	0.0000	0.0000	7,957
2017/10/25	ES42 03/05/2018			Bond Future	11.3598	76.9018	11.6309	75.1675	2.386	0.0000	0.0000	0
2017/10/25	ES42 02/08/2018			Bond Future	11.4693	78.3358	11.7502	76.5693	2.449	0.0000	0.0000	0
2017/10/25	GOVI 02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI 02/11/2017	572.44	Put	GOVI	35,970.0000	3.5970	129,400.0000	12.9400	259.744	0	0	0
2017/10/25	GOVI 02/11/2017			GOVI	568.8430	568.8430	559.5000	559.5000	(1.642)	0.0000	0.0000	226
2017/10/25	GOVI 02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI 02/11/2017	572.46	Put	GOVI	36,170.0000	3.6170	129,600.0000	12.9600	258.308	0	0	0
2017/10/25	GOVI 02/11/2017	572.45	Put	GOVI	36,070.0000	3.6070	129,500.0000	12.9500	259.024	0	0	0
2017/10/25	GOVI 02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI 01/02/2018	581.04	Put	GOVI	17,580.0000	1.7580	112,710.0000	11.2710	541.126	0	0	0
2017/10/25	GOVI 01/02/2018			GOVI	579.2820	579.2820	569.7690	569.7690	(1.642)	0.0000	0.0000	443
2017/10/25	GOVI 01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI 01/02/2018	581.03	Put	GOVI	17,480.0000	1.7480	112,610.0000	11.2610	544.222	0	0	0
2017/10/25	GOVI 01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI 01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	GOVI	01/02/2018	581.02	Put	GOVI	17,380.0000	1.7380	112,510.0000	11.2510	547.353	0	0	0
2017/10/25	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI	03/05/2018			GOVI	590.0210	590.0210	580.3290	580.3290	(1.643)	0.0000	0.0000	0
2017/10/25	GOVI	03/05/2018	590.27	Put	GOVI	2,490.0000	0.2490	99,410.0000	9.9410	3892.369	0	0	0
2017/10/25	GOVI	03/05/2018	590.29	Put	GOVI	2,690.0000	0.2690	99,610.0000	9.9610	3602.974	0	0	0
2017/10/25	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI	03/05/2018	590.28	Put	GOVI	2,590.0000	0.2590	99,510.0000	9.9510	3742.085	0	0	0
2017/10/25	GOVI	02/08/2018	605.72	Put	GOVI	46,890.0000	4.6890	145,630.0000	14.5630	210.578	0	0	0
2017/10/25	GOVI	02/08/2018			GOVI	601.0310	601.0310	591.1570	591.1570	(1.643)	0.0000	0.0000	0
2017/10/25	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI	02/08/2018	605.71	Put	GOVI	46,790.0000	4.6790	145,530.0000	14.5530	211.028	0	0	0
2017/10/25	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	GOVI	02/08/2018	605.70	Put	GOVI	46,690.0000	4.6690	145,430.0000	14.5430	211.480	0	0	0
2017/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/25	IGOV	02/11/2017			Index Future	250.1750	250.1750	249.3520	249.3520	(0.329)	0.0000	0.0000	737
2017/10/25	IGOV	01/02/2018			Index Future	254.8430	254.8430	254.0050	254.0050	(0.329)	0.0000	0.0000	409
2017/10/25	IGOV	03/05/2018			Index Future	259.6560	259.6560	258.8000	258.8000	(0.330)	0.0000	0.0000	0
2017/10/25	IGOV	02/08/2018			Index Future	264.6080	264.6080	263.7380	263.7380	(0.329)	0.0000	0.0000	0
2017/10/25	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/25	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/25	IS01	15/03/2018			Interest Rate Swap	99.6909	99.6909	99.7008	99.7008	0.010	0.0000	0.0000	0
2017/10/25	IS01	21/06/2018			Interest Rate Swap	99.8308	99.8308	99.8633	99.8633	0.032	0.0000	0.0000	0
2017/10/25	IS01	20/09/2018			Interest Rate Swap	99.9736	99.9736	100.0480	100.0480	0.074	0.0000	0.0000	0
2017/10/25	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/25	IS02	16/03/2018			Interest Rate Swap	98.9753	98.9753	98.9848	98.9848	0.010	0.0000	0.0000	0
2017/10/25	IS02	15/06/2018			Interest Rate Swap	98.5217	98.5217	98.5538	98.5538	0.033	0.0000	0.0000	0
2017/10/25	IS02	21/09/2018			Interest Rate Swap	98.4418	98.4418	98.5167	98.5167	0.076	0.0000	0.0000	0
2017/10/25	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.9600	98.9600	0.142	0.0000	0.0000	0
2017/10/25	IS02	15/03/2019			Interest Rate Swap	99.2201	99.2201	99.4075	99.4075	0.189	0.0000	0.0000	0
2017/10/25	IS02	21/06/2019			Interest Rate Swap	99.6179	99.6179	99.8599	99.8599	0.243	0.0000	0.0000	0
2017/10/25	IS02	20/09/2019			Interest Rate Swap	100.0425	100.0425	100.3360	100.3360	0.293	0.0000	0.0000	0
2017/10/25	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	IS05	17/12/2020			Interest Rate Swap	96.4096	96.4096	96.9506	96.9506	0.561	0.0000	0.0000	0
2017/10/25	IS05	16/03/2021			Interest Rate Swap	95.6879	95.6879	96.2818	96.2818	0.621	0.0000	0.0000	0
2017/10/25	IS05	15/06/2021			Interest Rate Swap	94.9375	94.9375	95.5883	95.5883	0.686	0.0000	0.0000	0
2017/10/25	IS05	21/09/2021			Interest Rate Swap	95.1616	95.1616	95.8715	95.8715	0.746	0.0000	0.0000	0
2017/10/25	IS05	21/12/2021			Interest Rate Swap	97.3933	97.3933	98.1533	98.1533	0.780	0.0000	0.0000	51
2017/10/25	IS05	15/03/2022			Interest Rate Swap	97.5703	97.5703	98.3846	98.3846	0.835	0.0000	0.0000	0
2017/10/25	IS05	21/06/2022			Interest Rate Swap	98.7948	98.7948	99.6678	99.6678	0.884	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	IS05	20/09/2022			Interest Rate Swap	101.0286	101.0286	101.9461	101.9461	0.908	0.0000	0.0000	0
2017/10/25	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	IS10	17/12/2025			Interest Rate Swap	96.1317	96.1317	97.6714	97.6714	1.602	0.0000	0.0000	0
2017/10/25	IS10	16/03/2026			Interest Rate Swap	93.1874	93.1874	94.7759	94.7759	1.705	0.0000	0.0000	0
2017/10/25	IS10	15/06/2026			Interest Rate Swap	91.9683	91.9683	93.5933	93.5933	1.767	0.0000	0.0000	0
2017/10/25	IS10	21/09/2026			Interest Rate Swap	94.1325	94.1325	95.7702	95.7702	1.740	0.0000	0.0000	0
2017/10/25	IS10	21/12/2026			Interest Rate Swap	97.9050	97.9050	99.5452	99.5452	1.675	0.0000	0.0000	0
2017/10/25	IS10	15/03/2027			Interest Rate Swap	96.5082	96.5082	98.2003	98.2003	1.753	0.0000	0.0000	0
2017/10/25	IS10	21/06/2027			Interest Rate Swap	98.5716	98.5716	100.2911	100.2911	1.744	0.0000	0.0000	0
2017/10/25	IS10	20/09/2027			Interest Rate Swap	102.2790	102.2790	103.9999	103.9999	1.683	0.0000	0.0000	0
2017/10/25	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/25	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/25	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/25	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/25	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/25	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/25	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/25	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/25	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/25	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/25	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/25	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/25	JBAF	18/09/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/25	R023	02/11/2017	8.56	Call	Bond Future	1,827.7800	1.8278	951.7800	0.9518	(47.927)	0	0	0
2017/10/25	R023	02/11/2017			Bond Future	8.1208	99.8633	8.3353	98.9657	2.642	0.0000	0.0000	44,262
2017/10/25	R023	02/11/2017	8.56	Put	Bond Future	0.9800	0.0010	22.5200	0.0225	2197.959	0	0	0
2017/10/25	R023	02/11/2017	8.58	Put	Bond Future	0.6700	0.0007	16.9700	0.0170	2432.836	0	0	0
2017/10/25	R023	02/11/2017	8.57	Call	Bond Future	1,868.7100	1.8687	989.9500	0.9900	(47.025)	0	0	0
2017/10/25	R023	02/11/2017	8.57	Put	Bond Future	0.8100	0.0008	19.5900	0.0196	2318.519	0	0	0
2017/10/25	R023	02/11/2017	8.58	Call	Bond Future	1,909.6600	1.9097	1,028.4200	1.0284	(46.146)	0	0	0
2017/10/25	R023	01/02/2018	8.33	Put	Bond Future	693.9800	0.6940	1,106.2100	1.1062	59.401	0	0	0
2017/10/25	R023	01/02/2018			Bond Future	8.1667	101.6960	8.3945	100.7820	2.788	0.0000	0.0000	27,259
2017/10/25	R023	01/02/2018	8.32	Call	Bond Future	1,325.5800	1.3256	829.7300	0.8297	(37.406)	0	0	0
2017/10/25	R023	01/02/2018	8.32	Put	Bond Future	709.3100	0.7093	1,127.4100	1.1274	58.945	0	0	0
2017/10/25	R023	01/02/2018	8.33	Call	Bond Future	1,350.3000	1.3503	848.5800	0.8486	(37.156)	0	0	0
2017/10/25	R023	01/02/2018	8.31	Call	Bond Future	1,301.3000	1.3013	811.3400	0.8113	(37.652)	0	0	0
2017/10/25	R023	01/02/2018	8.31	Put	Bond Future	725.1000	0.7251	1,149.0900	1.1491	58.473	0	0	0
2017/10/25	R023	03/05/2018	8.27	Call	Bond Future	1,441.5600	1.4416	982.7600	0.9828	(31.827)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R023	03/05/2018			Bond Future	8.2060	99.6514	8.4480	98.7202	2.949	0.0000	0.0000	0
2017/10/25	R023	03/05/2018	8.27	Put	Bond Future	1,194.4000	1.1944	1,666.7800	1.6668	39.550	0	0	0
2017/10/25	R023	03/05/2018	8.28	Call	Bond Future	1,462.7000	1.4627	999.7900	0.9998	(31.648)	0	0	0
2017/10/25	R023	03/05/2018	8.29	Put	Bond Future	1,160.0000	1.1600	1,623.6200	1.6236	39.967	0	0	0
2017/10/25	R023	03/05/2018	8.28	Put	Bond Future	1,176.9700	1.1770	1,645.2400	1.6452	39.786	0	0	0
2017/10/25	R023	03/05/2018	8.29	Call	Bond Future	1,484.2800	1.4843	1,016.7200	1.0167	(31.501)	0	0	0
2017/10/25	R035	02/11/2017	9.61	Put	Bond Future	1,252.0300	1.2520	3,236.5500	3.2365	158.504	0	0	0
2017/10/25	R035	02/11/2017			Bond Future	9.7687	94.2485	10.0271	92.2640	2.645	0.0000	0.0000	25,234
2017/10/25	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	02/11/2017	9.60	Put	Bond Future	1,331.7700	1.3318	3,316.2900	3.3163	149.014	0	0	0
2017/10/25	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	02/11/2017	9.59	Put	Bond Future	1,411.6100	1.4116	3,396.1300	3.3961	140.586	0	0	0
2017/10/25	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	01/02/2018	9.73	Put	Bond Future	858.7900	0.8588	2,879.7000	2.8797	235.321	0	0	0
2017/10/25	R035	01/02/2018			Bond Future	9.8408	95.9782	10.1079	93.9573	2.714	0.0000	0.0000	30,857
2017/10/25	R035	01/02/2018	9.75	Put	Bond Future	702.8900	0.7029	2,723.8000	2.7238	287.514	0	0	0
2017/10/25	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	01/02/2018	9.74	Put	Bond Future	780.7900	0.7808	2,801.7000	2.8017	258.829	0	0	0
2017/10/25	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	2,050.6300	2.0506	100.000	0	0	0
2017/10/25	R035	03/05/2018			Bond Future	9.9089	93.2572	10.1848	91.1985	2.784	0.0000	0.0000	0
2017/10/25	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	03/05/2018	9.90	Put	Bond Future	67.9100	0.0679	2,126.5900	2.1266	3031.483	0	0	0
2017/10/25	R035	03/05/2018	9.91	Call	Bond Future	8.0500	0.0081	0.0000	0.0000	(100.000)	0	0	0
2017/10/25	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R035	03/05/2018	9.89	Put	Bond Future	143.9600	0.1440	2,202.6400	2.2026	1430.036	0	0	0
2017/10/25	R186	02/11/2017	8.89	Put	Bond Future	410.2700	0.4103	1,307.0700	1.3071	218.588	0	0	0
2017/10/25	R186	02/11/2017	8.88	Call	Bond Future	685.1700	0.6852	114.6700	0.1147	(83.264)	0	0	0
2017/10/25	R186	02/11/2017	8.75	Put	Bond Future	907.9700	0.9080	2,132.3100	2.1323	134.844	0	0	0
2017/10/25	R186	02/11/2017			Bond Future	8.8424	114.1979	9.0712	112.7038	2.588	9.0850	8.8653	105,332
2017/10/25	R186	02/11/2017	8.75	Call	Bond Future	297.2300	0.2972	27.4600	0.0275	(90.761)	0	0	0
2017/10/25	R186	02/11/2017	8.89	Call	Bond Future	723.4500	0.7234	126.1400	0.1261	(82.564)	0	0	0
2017/10/25	R186	02/11/2017	8.88	Put	Bond Future	437.6400	0.4376	1,361.2500	1.3613	211.043	0	0	0
2017/10/25	R186	02/11/2017	8.90	Call	Bond Future	762.9800	0.7630	138.4900	0.1385	(81.849)	0	0	0
2017/10/25	R186	02/11/2017	8.90	Put	Bond Future	384.2000	0.3842	1,253.8200	1.2538	226.346	0	0	0
2017/10/25	R186	02/11/2017	8.60	Call	Bond Future	81.0800	0.0811	3.2800	0.0033	(95.955)	0	0	0
2017/10/25	R186	02/11/2017	8.60	Put	Bond Future	1,693.2300	1.6932	3,109.5400	3.1095	83.645	0	0	3,750
2017/10/25	R186	02/11/2017	9.00	Call	Bond Future	1,217.3900	1.2174	317.7700	0.3178	(73.897)	0	0	0
2017/10/25	R186	02/11/2017	9.00	Put	Bond Future	185.4400	0.1854	779.9300	0.7799	320.583	0	0	5,000
2017/10/25	R186	01/02/2018	9.00	Call	Bond Future	2,087.3700	2.0874	1,340.3300	1.3403	(35.789)	0	0	0
2017/10/25	R186	01/02/2018	9.25	Call	Bond Future	3,092.8100	3.0928	2,134.1500	2.1341	(30.996)	0	0	0
2017/10/25	R186	01/02/2018	8.50	Put	Bond Future	3,347.9100	3.3479	4,535.0500	4.5350	35.459	0	0	0
2017/10/25	R186	01/02/2018	8.96	Call	Bond Future	1,944.5200	1.9445	1,232.7200	1.2327	(36.605)	0	0	0
2017/10/25	R186	01/02/2018			Bond Future	8.9022	110.9939	9.1410	109.4725	2.683	0.0000	0.0000	73,139
2017/10/25	R186	01/02/2018	7.75	Put	Bond Future	7,807.9900	7.8080	9,293.8900	9.2939	19.031	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R186	01/02/2018	7.75	Call	Bond Future	57.0600	0.0571	21.5300	0.0215	(62.268)	0	0	1,460
2017/10/25	R186	01/02/2018	8.50	Call	Bond Future	721.2100	0.7212	386.9200	0.3869	(46.351)	0	0	1,460
2017/10/25	R186	01/02/2018	9.00	Put	Bond Future	1,460.9000	1.4609	2,235.2900	2.2353	53.008	0	0	6,200
2017/10/25	R186	01/02/2018	8.75	Put	Bond Future	2,270.6500	2.2706	3,263.7400	3.2637	43.736	0	0	820
2017/10/25	R186	01/02/2018	9.25	Put	Bond Future	886.5400	0.8865	1,449.3100	1.4493	63.479	0	0	820
2017/10/25	R186	01/02/2018	8.97	Call	Bond Future	1,979.7200	1.9797	1,259.1000	1.2591	(36.400)	0	0	0
2017/10/25	R186	01/02/2018	8.96	Put	Bond Future	1,573.6800	1.5737	2,383.3100	2.3833	51.448	0	0	0
2017/10/25	R186	01/02/2018	8.75	Call	Bond Future	1,286.3600	1.2864	758.0200	0.7580	(41.072)	0	0	0
2017/10/25	R186	01/02/2018	8.97	Put	Bond Future	1,544.9000	1.5449	2,345.7100	2.3457	51.836	0	0	0
2017/10/25	R186	01/02/2018	8.98	Call	Bond Future	2,015.2700	2.0153	1,285.8300	1.2858	(36.196)	0	0	0
2017/10/25	R186	01/02/2018	8.98	Put	Bond Future	1,516.5100	1.5165	2,308.5000	2.3085	52.225	0	0	0
2017/10/25	R186	03/05/2018	8.91	Put	Bond Future	2,612.5900	2.6126	3,464.0800	3.4641	32.592	0	0	0
2017/10/25	R186	03/05/2018	8.92	Call	Bond Future	2,306.8700	2.3069	1,601.3700	1.6014	(30.583)	0	0	0
2017/10/25	R186	03/05/2018			Bond Future	8.9636	113.0512	9.2132	111.5012	2.784	0.0000	0.0000	0
2017/10/25	R186	03/05/2018	8.93	Call	Bond Future	2,338.6100	2.3386	1,626.0600	1.6261	(30.469)	0	0	0
2017/10/25	R186	03/05/2018	8.93	Put	Bond Future	2,549.6800	2.5497	3,387.0900	3.3871	32.844	0	0	0
2017/10/25	R186	03/05/2018	8.91	Call	Bond Future	2,275.7000	2.2757	1,577.2300	1.5772	(30.693)	0	0	0
2017/10/25	R186	03/05/2018	8.92	Put	Bond Future	2,580.8300	2.5808	3,425.2900	3.4253	32.720	0	0	0
2017/10/25	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	02/11/2017	305.15	Put	Bond Future	3,618.6800	3.6187	4,593.1500	4.5931	26.929	0	0	0
2017/10/25	R197	02/11/2017			Bond Future	301.5313	301.5313	300.5569	300.5569	(0.323)	0.0000	0.0000	851
2017/10/25	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	02/11/2017	305.17	Put	Bond Future	3,638.6800	3.6387	4,613.1500	4.6131	26.781	0	0	0
2017/10/25	R197	02/11/2017	305.16	Put	Bond Future	3,628.6800	3.6287	4,603.1500	4.6031	26.855	0	0	0
2017/10/25	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	01/02/2018	301.68	Put	Bond Future	1,509.9300	1.5099	2,504.5700	2.5046	65.873	0	0	0
2017/10/25	R197	01/02/2018			Bond Future	300.1701	300.1701	299.1754	299.1754	(0.331)	0.0000	0.0000	2,350
2017/10/25	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	01/02/2018	301.67	Put	Bond Future	1,499.9300	1.4999	2,494.5700	2.4946	66.312	0	0	0
2017/10/25	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	01/02/2018	301.66	Put	Bond Future	1,489.9300	1.4899	2,484.5700	2.4846	66.757	0	0	0
2017/10/25	R197	03/05/2018	304.46	Call	Bond Future	1,378.3100	1.3783	363.1900	0.3632	(73.650)	0	0	0
2017/10/25	R197	03/05/2018			Bond Future	305.8383	305.8383	304.8232	304.8232	(0.332)	0.0000	0.0000	0
2017/10/25	R197	03/05/2018	304.44	Call	Bond Future	1,398.3100	1.3983	383.1900	0.3832	(72.596)	0	0	0
2017/10/25	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R197	03/05/2018	304.45	Call	Bond Future	1,388.3100	1.3883	373.1900	0.3732	(73.119)	0	0	0
2017/10/25	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R202	02/11/2017			Bond Future	242.1000	242.1000	240.5750	240.5750	(0.630)	0.0000	0.0000	25,111
2017/10/25	R202	02/11/2017	253.89	Put	Bond Future	11,790.0400	11.7900	13,315.0400	13.3150	12.935	0	0	0
2017/10/25	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R202	02/11/2017	253.91	Put	Bond Future	11,810.0400	11.8100	13,335.0400	13.3350	12.913	0	0	0
2017/10/25	R202	02/11/2017	253.90	Put	Bond Future	11,800.0400	11.8000	13,325.0400	13.3250	12.924	0	0	0
2017/10/25	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R202	01/02/2018	249.07	Call	Bond Future	517.4400	0.5174	304.0700	0.3041	(41.236)	0	0	0
2017/10/25	R202	01/02/2018	249.06	Put	Bond Future	6,672.6500	6.6726	8,013.7600	8.0138	20.099	0	0	0
2017/10/25	R202	01/02/2018			Bond Future	242.9064	242.9064	241.3513	241.3513	(0.640)	0.0000	0.0000	4,428
2017/10/25	R202	01/02/2018	249.08	Call	Bond Future	515.8800	0.5159	303.0500	0.3030	(41.256)	0	0	0
2017/10/25	R202	01/02/2018	249.08	Put	Bond Future	6,689.5200	6.6895	8,031.7300	8.0317	20.064	0	0	0
2017/10/25	R202	01/02/2018	249.07	Put	Bond Future	6,681.0800	6.6811	8,022.7500	8.0227	20.082	0	0	0
2017/10/25	R202	01/02/2018	249.06	Call	Bond Future	519.0100	0.5190	305.0800	0.3051	(41.219)	0	0	0
2017/10/25	R202	03/05/2018	247.48	Put	Bond Future	3,364.2400	3.3642	4,196.0900	4.1961	24.726	0	0	0
2017/10/25	R202	03/05/2018	247.47	Call	Bond Future	3,382.6600	3.3827	2,627.8400	2.6278	(22.314)	0	0	0
2017/10/25	R202	03/05/2018			Bond Future	247.4935	247.4935	245.9076	245.9076	(0.641)	0.0000	0.0000	0
2017/10/25	R202	03/05/2018	247.48	Call	Bond Future	3,377.7200	3.3777	2,623.6500	2.6237	(22.325)	0	0	0
2017/10/25	R202	03/05/2018	247.47	Put	Bond Future	3,359.1800	3.3592	4,190.2800	4.1903	24.741	0	0	0
2017/10/25	R202	03/05/2018	247.49	Call	Bond Future	3,372.7800	3.3728	2,619.4600	2.6195	(22.335)	0	0	0
2017/10/25	R202	03/05/2018	247.49	Put	Bond Future	3,369.3000	3.3693	4,201.9000	4.2019	24.711	0	0	0
2017/10/25	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R204	02/11/2017			Bond Future	7.1594	103.9150	7.3651	103.6959	2.873	0.0000	0.0000	42,486
2017/10/25	R204	02/11/2017	7.75	Call	Bond Future	627.3400	0.6273	408.1900	0.4082	(34.933)	0	0	0
2017/10/25	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R204	02/11/2017	7.76	Call	Bond Future	637.9100	0.6379	418.7600	0.4188	(34.354)	0	0	0
2017/10/25	R204	02/11/2017	7.74	Call	Bond Future	616.7600	0.6168	397.6100	0.3976	(35.532)	0	0	0
2017/10/25	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R204	01/02/2018	7.27	Call	Bond Future	240.2400	0.2402	116.4300	0.1164	(51.536)	0	0	0
2017/10/25	R204	01/02/2018			Bond Future	7.0793	101.7842	7.3463	101.5611	3.771	0.0000	0.0000	18,672
2017/10/25	R204	01/02/2018	7.25	Call	Bond Future	228.8400	0.2288	108.9700	0.1090	(52.382)	0	0	0
2017/10/25	R204	01/02/2018	7.25	Put	Bond Future	86.1100	0.0861	189.3700	0.1894	119.916	0	0	0
2017/10/25	R204	01/02/2018	7.27	Put	Bond Future	80.8000	0.0808	180.1200	0.1801	122.921	0	0	0
2017/10/25	R204	01/02/2018	7.26	Call	Bond Future	234.5100	0.2345	112.6600	0.1127	(51.959)	0	0	0
2017/10/25	R204	01/02/2018	7.26	Put	Bond Future	83.4200	0.0834	184.7000	0.1847	121.410	0	0	0
2017/10/25	R204	03/05/2018	7.10	Put	Bond Future	101.9500	0.1020	217.0100	0.2170	112.859	0	0	0
2017/10/25	R204	03/05/2018			Bond Future	6.9120	103.6708	7.2901	103.4432	5.470	0.0000	0.0000	0
2017/10/25	R204	03/05/2018	7.09	Call	Bond Future	211.2200	0.2112	100.4400	0.1004	(52.448)	0	0	0
2017/10/25	R204	03/05/2018	7.09	Put	Bond Future	103.9900	0.1040	220.7500	0.2207	112.280	0	0	0
2017/10/25	R204	03/05/2018	7.10	Call	Bond Future	215.2000	0.2152	102.7200	0.1027	(52.268)	0	0	0
2017/10/25	R204	03/05/2018	7.08	Call	Bond Future	207.2700	0.2073	97.9100	0.0979	(52.762)	0	0	0
2017/10/25	R204	03/05/2018	7.08	Put	Bond Future	106.0600	0.1061	224.2400	0.2242	111.427	0	0	0
2017/10/25	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2017/10/25	R207	02/11/2017	8.03	Call	Bond Future	1,059.2600	1.0593	650.7800	0.6508	(38.563)	0	0	0
2017/10/25	R207	02/11/2017			Bond Future	7.4913	101.7714	7.6982	101.3629	2.762	0.0000	0.0000	31,167
2017/10/25	R207	02/11/2017	8.04	Call	Bond Future	1,078.7900	1.0788	670.3000	0.6703	(37.866)	0	0	0
2017/10/25	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2017/10/25	R207	02/11/2017	8.05	Call	Bond Future	1,098.3100	1.0983	689.8100	0.6898	(37.194)	0	0	0
2017/10/25	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2017/10/25	R207	01/02/2018	7.61	Put	Bond Future	239.8200	0.2398	449.4400	0.4494	87.407	0	0	0
2017/10/25	R207	01/02/2018	7.60	Call	Bond Future	431.4500	0.4315	228.5900	0.2286	(47.018)	0	0	0
2017/10/25	R207	01/02/2018			Bond Future	7.4955	99.9980	7.7311	99.5820	3.144	0.0000	0.0000	13,157
2017/10/25	R207	01/02/2018	7.61	Call	Bond Future	442.2800	0.4423	235.9300	0.2359	(46.656)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R207	01/02/2018	7.60	Put	Bond Future	246.6400	0.2466	459.7500	0.4598	86.405	0	0	0
2017/10/25	R207	01/02/2018	7.62	Call	Bond Future	453.0600	0.4531	243.4100	0.2434	(46.274)	0	0	0
2017/10/25	R207	01/02/2018	7.62	Put	Bond Future	232.9500	0.2330	439.2700	0.4393	88.568	0	0	0
2017/10/25	R207	03/05/2018	7.57	Call	Bond Future	467.7200	0.4677	277.1500	0.2771	(40.744)	0	0	0
2017/10/25	R207	03/05/2018	7.56	Put	Bond Future	372.3000	0.3723	608.1800	0.6082	63.358	0	0	0
2017/10/25	R207	03/05/2018			Bond Future	7.5042	101.8514	7.7774	101.4275	3.641	0.0000	0.0000	0
2017/10/25	R207	03/05/2018	7.58	Call	Bond Future	476.7000	0.4767	283.6200	0.2836	(40.503)	0	0	0
2017/10/25	R207	03/05/2018	7.58	Put	Bond Future	358.8000	0.3588	589.6800	0.5897	64.348	0	0	0
2017/10/25	R207	03/05/2018	7.57	Put	Bond Future	365.3600	0.3654	598.7500	0.5988	63.879	0	0	0
2017/10/25	R207	03/05/2018	7.56	Call	Bond Future	459.1200	0.4591	271.0400	0.2710	(40.965)	0	0	0
2017/10/25	R208	02/11/2017	8.19	Call	Bond Future	1,290.6400	1.2906	689.2000	0.6892	(46.600)	0	0	0
2017/10/25	R208	02/11/2017	8.18	Put	Bond Future	0.0300	0.0000	4.2400	0.0042	14033.333	0	0	0
2017/10/25	R208	02/11/2017			Bond Future	7.7391	97.7895	7.9495	97.1846	2.719	0.0000	0.0000	33,095
2017/10/25	R208	02/11/2017	8.20	Call	Bond Future	1,319.0200	1.3190	716.9300	0.7169	(45.647)	0	0	0
2017/10/25	R208	02/11/2017	8.20	Put	Bond Future	0.0200	0.0000	2.8000	0.0028	13900.000	0	0	0
2017/10/25	R208	02/11/2017	8.19	Put	Bond Future	0.0200	0.0000	3.4500	0.0035	17150.000	0	0	0
2017/10/25	R208	02/11/2017	8.18	Call	Bond Future	1,262.2500	1.2622	661.5900	0.6616	(47.586)	0	0	0
2017/10/25	R208	01/02/2018	7.85	Put	Bond Future	461.9400	0.4619	787.4500	0.7875	70.466	0	0	0
2017/10/25	R208	01/02/2018			Bond Future	7.7685	99.5842	7.9976	98.9682	2.950	0.0000	0.0000	30,712
2017/10/25	R208	01/02/2018	7.84	Call	Bond Future	666.2500	0.6663	380.4300	0.3804	(42.900)	0	0	0
2017/10/25	R208	01/02/2018	7.84	Put	Bond Future	473.5000	0.4735	803.6400	0.8036	69.723	0	0	0
2017/10/25	R208	01/02/2018	7.85	Call	Bond Future	681.6000	0.6816	391.1500	0.3912	(42.613)	0	0	0
2017/10/25	R208	01/02/2018	7.83	Call	Bond Future	651.1000	0.6511	369.7000	0.3697	(43.219)	0	0	0
2017/10/25	R208	01/02/2018	7.83	Put	Bond Future	485.2700	0.4853	819.8300	0.8198	68.943	0	0	0
2017/10/25	R208	03/05/2018	7.77	Call	Bond Future	687.0700	0.6871	431.3900	0.4314	(37.213)	0	0	0
2017/10/25	R208	03/05/2018			Bond Future	7.7943	98.0289	8.0455	97.4012	3.224	0.0000	0.0000	0
2017/10/25	R208	03/05/2018	7.77	Put	Bond Future	747.9300	0.7479	1,119.8800	1.1199	49.731	0	0	0
2017/10/25	R208	03/05/2018	7.78	Call	Bond Future	699.8200	0.6998	440.7400	0.4407	(37.021)	0	0	0
2017/10/25	R208	03/05/2018	7.79	Put	Bond Future	723.3900	0.7234	1,088.5300	1.0885	50.476	0	0	0
2017/10/25	R208	03/05/2018	7.78	Put	Bond Future	735.5900	0.7356	1,104.1400	1.1041	50.103	0	0	0
2017/10/25	R208	03/05/2018	7.79	Call	Bond Future	712.7000	0.7127	450.2100	0.4502	(36.830)	0	0	0
2017/10/25	R209	02/11/2017	9.54	Call	Bond Future	171.6300	0.1716	10.3500	0.0103	(93.970)	0	0	0
2017/10/25	R209	02/11/2017	9.52	Put	Bond Future	1,524.8800	1.5249	3,018.5100	3.0185	97.951	0	0	0
2017/10/25	R209	02/11/2017	9.00	Put	Bond Future	5,016.1000	5.0161	6,647.5200	6.6475	32.524	0	0	0
2017/10/25	R209	02/11/2017	10.60	Put	Bond Future	0.0800	0.0001	1.8700	0.0019	2237.500	0	0	1,300
2017/10/25	R209	02/11/2017	9.75	Call	Bond Future	674.8600	0.6749	103.9000	0.1039	(84.604)	0	0	0
2017/10/25	R209	02/11/2017	8.30	Put	Bond Future	10,356.3400	10.3563	11,987.9300	11.9879	15.755	0	0	0
2017/10/25	R209	02/11/2017	9.88	Put	Bond Future	231.3700	0.2314	940.1300	0.9401	306.332	0	0	1,350
2017/10/25	R209	02/11/2017			Bond Future	9.7275	71.1200	9.9812	69.4884	2.607	0.0000	0.0000	106,120
2017/10/25	R209	02/11/2017	9.54	Put	Bond Future	1,415.9700	1.4160	2,886.2800	2.8863	103.838	0	0	0
2017/10/25	R209	02/11/2017	9.52	Call	Bond Future	145.9100	0.1459	7.9500	0.0080	(94.551)	0	0	0
2017/10/25	R209	02/11/2017	10.00	Call	Bond Future	1,842.3700	1.8424	623.2700	0.6233	(66.170)	0	0	0
2017/10/25	R209	02/11/2017	10.00	Put	Bond Future	91.7900	0.0918	504.2800	0.5043	449.384	0	0	1,138
2017/10/25	R209	02/11/2017	9.53	Put	Bond Future	1,469.9900	1.4700	2,952.2800	2.9523	100.837	0	0	0
2017/10/25	R209	02/11/2017	9.00	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	2,248
2017/10/25	R209	02/11/2017	10.60	Call	Bond Future	5,380.7500	5.3808	3,750.9500	3.7510	(30.289)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R209	02/11/2017	9.75	Put	Bond Future	528.0800	0.5281	1,588.7100	1.5887	200.846	0	0	6,500
2017/10/25	R209	02/11/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/25	R209	02/11/2017	9.88	Call	Bond Future	1,219.0900	1.2191	296.2600	0.2963	(75.698)	0	0	0
2017/10/25	R209	02/11/2017	9.53	Call	Bond Future	158.3800	0.1584	9.0800	0.0091	(94.267)	0	0	0
2017/10/25	R209	02/11/2017	9.58	Call	Bond Future	233.2800	0.2333	17.1500	0.0172	(92.648)	0	0	0
2017/10/25	R209	02/11/2017	9.58	Put	Bond Future	1,209.4800	1.2095	2,624.9400	2.6249	117.030	0	0	1,350
2017/10/25	R209	02/11/2017	9.33	Put	Bond Future	2,699.4900	2.6995	4,309.0300	4.3090	59.624	0	0	0
2017/10/25	R209	02/11/2017	9.33	Call	Bond Future	22.4600	0.0225	0.4100	0.0004	(98.175)	0	0	1,350
2017/10/25	R209	01/02/2018	9.85	Call	Bond Future	2,141.3400	2.1413	1,341.5100	1.3415	(37.352)	0	0	0
2017/10/25	R209	01/02/2018	9.33	Call	Bond Future	774.5100	0.7745	405.2600	0.4053	(47.675)	0	0	220
2017/10/25	R209	01/02/2018	10.10	Call	Bond Future	3,091.4300	3.0914	2,079.5400	2.0795	(32.732)	0	0	0
2017/10/25	R209	01/02/2018	9.73	Call	Bond Future	1,748.0500	1.7481	1,053.6500	1.0536	(39.724)	0	0	0
2017/10/25	R209	01/02/2018	9.71	Put	Bond Future	2,206.0300	2.2060	3,190.7600	3.1908	44.638	0	0	0
2017/10/25	R209	01/02/2018	9.72	Call	Bond Future	1,717.5900	1.7176	1,031.9600	1.0320	(39.918)	0	0	0
2017/10/25	R209	01/02/2018			Bond Future	9.7896	72.4252	10.0509	70.7637	2.668	0.0000	0.0000	79,728
2017/10/25	R209	01/02/2018	9.88	Call	Bond Future	2,246.5700	2.2466	1,420.5400	1.4205	(36.768)	0	0	0
2017/10/25	R209	01/02/2018	9.88	Put	Bond Future	1,665.0400	1.6650	2,500.4800	2.5005	50.175	0	0	220
2017/10/25	R209	01/02/2018	9.59	Call	Bond Future	1,350.0100	1.3500	777.0900	0.7771	(42.438)	0	0	0
2017/10/25	R209	01/02/2018	9.59	Put	Bond Future	2,660.9000	2.6609	3,749.4500	3.7494	40.909	0	0	377
2017/10/25	R209	01/02/2018	9.73	Put	Bond Future	2,135.8700	2.1359	3,102.9400	3.1029	45.278	0	0	0
2017/10/25	R209	01/02/2018	9.71	Call	Bond Future	1,687.4400	1.6874	1,010.7000	1.0107	(40.105)	0	0	0
2017/10/25	R209	01/02/2018	9.85	Put	Bond Future	1,752.0700	1.7521	2,613.7100	2.6137	49.178	0	0	7,500
2017/10/25	R209	01/02/2018	9.33	Put	Bond Future	3,848.0400	3.8480	5,140.2600	5.1403	33.581	0	0	0
2017/10/25	R209	01/02/2018	10.10	Put	Bond Future	1,123.9600	1.1240	1,773.5400	1.7735	57.794	0	0	3,000
2017/10/25	R209	01/02/2018	9.72	Put	Bond Future	2,170.7500	2.1707	3,146.5900	3.1466	44.954	0	0	0
2017/10/25	R209	01/02/2018	10.00	Call	Bond Future	2,691.9600	2.6920	1,763.0400	1.7630	(34.507)	0	0	0
2017/10/25	R209	01/02/2018	10.00	Put	Bond Future	1,349.2600	1.3493	2,081.8100	2.0818	54.293	0	0	7,500
2017/10/25	R209	01/02/2018	9.32	Put	Bond Future	3,899.0700	3.8991	5,198.3300	5.1983	33.322	0	0	0
2017/10/25	R209	01/02/2018	9.32	Call	Bond Future	756.4600	0.7565	394.2500	0.3942	(47.882)	0	0	157
2017/10/25	R209	01/02/2018	9.89	Call	Bond Future	2,282.0700	2.2821	1,447.4300	1.4474	(36.574)	0	0	0
2017/10/25	R209	01/02/2018	9.89	Put	Bond Future	1,636.6300	1.6366	2,463.4600	2.4635	50.520	0	0	157
2017/10/25	R209	03/05/2018	10.00	Call	Bond Future	3,254.3200	3.2543	2,362.6100	2.3626	(27.401)	0	0	0
2017/10/25	R209	03/05/2018	9.85	Put	Bond Future	2,754.8000	2.7548	3,649.3500	3.6494	32.472	0	0	0
2017/10/25	R209	03/05/2018			Bond Future	9.8515	70.6184	10.1207	68.9259	2.732	0.0000	0.0000	0
2017/10/25	R209	03/05/2018	9.85	Call	Bond Future	2,745.1300	2.7451	1,947.2000	1.9472	(29.067)	0	0	0
2017/10/25	R209	03/05/2018	10.00	Put	Bond Future	2,312.9000	2.3129	3,113.6700	3.1137	34.622	0	0	5,000
2017/10/25	R209	03/05/2018	9.86	Call	Bond Future	2,777.8000	2.7778	1,973.5500	1.9735	(28.953)	0	0	0
2017/10/25	R209	03/05/2018	9.84	Call	Bond Future	2,712.6500	2.7126	1,921.0500	1.9210	(29.182)	0	0	0
2017/10/25	R209	03/05/2018	9.84	Put	Bond Future	2,786.4200	2.7864	3,687.3000	3.6873	32.331	0	0	0
2017/10/25	R209	03/05/2018	9.86	Put	Bond Future	2,723.4600	2.7235	3,611.6900	3.6117	32.614	0	0	0
2017/10/25	R210	02/11/2017	192.08	Put	Bond Future	7,275.3300	7.2753	7,295.3900	7.2954	0.276	0	0	0
2017/10/25	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	02/11/2017			Bond Future	184.8047	184.8047	184.7846	184.7846	(0.011)	0.0000	0.0000	1,480
2017/10/25	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	02/11/2017	192.07	Put	Bond Future	7,265.3300	7.2653	7,285.3900	7.2854	0.276	0	0	0
2017/10/25	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	02/11/2017	192.09	Put	Bond Future	7,285.3300	7.2853	7,305.3900	7.3054	0.275	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	01/02/2018			Bond Future	188.2542	188.2542	188.2325	188.2325	(0.012)	0.0000	0.0000	699
2017/10/25	R210	01/02/2018	192.36	Put	Bond Future	4,105.7800	4.1058	4,127.4900	4.1275	0.529	0	0	0
2017/10/25	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	01/02/2018	192.38	Put	Bond Future	4,125.7800	4.1258	4,147.4900	4.1475	0.526	0	0	0
2017/10/25	R210	01/02/2018	192.37	Put	Bond Future	4,115.7800	4.1158	4,137.4900	4.1375	0.527	0	0	0
2017/10/25	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	03/05/2018	191.44	Put	Bond Future	2,056.0000	2.0560	2,079.1400	2.0791	1.125	0	0	0
2017/10/25	R210	03/05/2018			Bond Future	189.3840	189.3840	189.3609	189.3609	(0.012)	0.0000	0.0000	0
2017/10/25	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R210	03/05/2018	191.46	Put	Bond Future	2,076.0000	2.0760	2,099.1400	2.0991	1.115	0	0	0
2017/10/25	R210	03/05/2018	191.45	Put	Bond Future	2,066.0000	2.0660	2,089.1400	2.0891	1.120	0	0	0
2017/10/25	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	02/11/2017			Bond Future	151.0372	151.0372	150.7785	150.7785	(0.171)	0.0000	0.0000	2,517
2017/10/25	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	02/11/2017	152.40	Put	Bond Future	1,362.7700	1.3628	1,621.4700	1.6215	18.983	0	0	0
2017/10/25	R212	02/11/2017	152.42	Put	Bond Future	1,382.7700	1.3828	1,641.4700	1.6415	18.709	0	0	0
2017/10/25	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	02/11/2017	152.41	Put	Bond Future	1,372.7700	1.3728	1,631.4700	1.6315	18.845	0	0	0
2017/10/25	R212	01/02/2018	154.71	Put	Bond Future	2,897.3100	2.8973	3,161.7900	3.1618	9.128	0	0	0
2017/10/25	R212	01/02/2018			Bond Future	151.8127	151.8127	151.5482	151.5482	(0.174)	0.0000	0.0000	1,566
2017/10/25	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	01/02/2018	154.70	Put	Bond Future	2,887.3100	2.8873	3,151.7900	3.1518	9.160	0	0	0
2017/10/25	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	01/02/2018	154.69	Put	Bond Future	2,877.3100	2.8773	3,141.7900	3.1418	9.192	0	0	0
2017/10/25	R212	03/05/2018	154.30	Call	Bond Future	379.4800	0.3795	109.0600	0.1091	(71.261)	0	0	0
2017/10/25	R212	03/05/2018			Bond Future	154.6795	154.6795	154.4091	154.4091	(0.175)	0.0000	0.0000	0
2017/10/25	R212	03/05/2018	154.28	Call	Bond Future	399.4800	0.3995	129.0600	0.1291	(67.693)	0	0	0
2017/10/25	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R212	03/05/2018	154.29	Call	Bond Future	389.4800	0.3895	119.0600	0.1191	(69.431)	0	0	0
2017/10/25	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/25	R213	02/11/2017	9.36	Put	Bond Future	1,154.6800	1.1547	2,383.0800	2.3831	106.384	0	0	0
2017/10/25	R213	02/11/2017			Bond Future	9.5032	82.6086	9.7266	81.1800	2.351	0.0000	0.0000	50,507
2017/10/25	R213	02/11/2017	9.35	Call	Bond Future	203.6500	0.2036	17.5300	0.0175	(91.392)	0	0	0
2017/10/25	R213	02/11/2017	9.35	Put	Bond Future	1,204.0700	1.2041	2,446.5400	2.4465	103.189	0	0	0
2017/10/25	R213	02/11/2017	9.36	Call	Bond Future	220.0600	0.2201	19.8700	0.0199	(90.971)	0	0	0
2017/10/25	R213	02/11/2017	9.34	Call	Bond Future	188.1700	0.1882	15.4300	0.0154	(91.800)	0	0	0
2017/10/25	R213	02/11/2017	9.34	Put	Bond Future	1,254.4600	1.2545	2,510.3100	2.5103	100.111	0	0	0
2017/10/25	R213	01/02/2018	9.42	Call	Bond Future	1,408.0100	1.4080	874.5100	0.8745	(37.890)	0	0	0
2017/10/25	R213	01/02/2018	9.41	Put	Bond Future	2,417.5300	2.4175	3,346.5400	3.3465	38.428	0	0	0
2017/10/25	R213	01/02/2018			Bond Future	9.5712	84.1247	9.8022	82.6698	2.414	0.0000	0.0000	20,001
2017/10/25	R213	01/02/2018	9.43	Call	Bond Future	1,435.2100	1.4352	894.0500	0.8941	(37.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R213	01/02/2018	9.43	Put	Bond Future	2,342.1400	2.3421	3,255.8400	3.2558	39.011	0	0	0
2017/10/25	R213	01/02/2018	9.42	Put	Bond Future	2,379.7200	2.3797	3,301.0800	3.3011	38.717	0	0	0
2017/10/25	R213	01/02/2018	9.41	Call	Bond Future	1,380.9600	1.3810	855.1100	0.8551	(38.079)	0	0	0
2017/10/25	R213	03/05/2018	9.57	Put	Bond Future	2,838.7000	2.8387	3,666.5000	3.6665	29.161	0	0	0
2017/10/25	R213	03/05/2018	9.56	Call	Bond Future	2,397.1700	2.3972	1,748.6500	1.7487	(27.054)	0	0	0
2017/10/25	R213	03/05/2018			Bond Future	9.6351	82.1346	9.8740	80.6527	2.479	0.0000	0.0000	0
2017/10/25	R213	03/05/2018	9.57	Call	Bond Future	2,427.8000	2.4278	1,773.6100	1.7736	(26.946)	0	0	0
2017/10/25	R213	03/05/2018	9.56	Put	Bond Future	2,871.4000	2.8714	3,704.8700	3.7049	29.027	0	0	0
2017/10/25	R213	03/05/2018	9.58	Call	Bond Future	2,458.8600	2.4589	1,798.9900	1.7990	(26.836)	0	0	0
2017/10/25	R213	03/05/2018	9.58	Put	Bond Future	2,806.5100	2.8065	3,628.6300	3.6286	29.293	0	0	0
2017/10/25	R214	02/11/2017	9.60	Call	Bond Future	120.4800	0.1205	5.8200	0.0058	(95.169)	0	0	0
2017/10/25	R214	02/11/2017			Bond Future	9.8377	70.8912	10.0913	69.1999	2.577	0.0000	0.0000	34,088
2017/10/25	R214	02/11/2017	9.60	Put	Bond Future	1,769.5700	1.7696	3,346.1900	3.3462	89.096	0	0	0
2017/10/25	R214	02/11/2017	9.58	Call	Bond Future	101.0000	0.1010	4.3900	0.0044	(95.653)	0	0	0
2017/10/25	R214	02/11/2017	9.58	Put	Bond Future	1,891.7000	1.8917	3,486.3700	3.4864	84.298	0	0	0
2017/10/25	R214	02/11/2017	9.59	Put	Bond Future	1,830.2400	1.8302	3,416.1800	3.4162	86.652	0	0	0
2017/10/25	R214	02/11/2017	9.59	Call	Bond Future	110.4000	0.1104	5.0600	0.0051	(95.417)	0	0	0
2017/10/25	R214	01/02/2018	9.84	Call	Bond Future	1,851.8600	1.8519	1,126.8700	1.1269	(39.149)	0	0	0
2017/10/25	R214	01/02/2018			Bond Future	9.9015	72.1922	10.1627	70.4698	2.638	0.0000	0.0000	13,642
2017/10/25	R214	01/02/2018	9.82	Call	Bond Future	1,788.1000	1.7881	1,081.0600	1.0811	(39.541)	0	0	0
2017/10/25	R214	01/02/2018	9.82	Put	Bond Future	2,340.0600	2.3401	3,355.3900	3.3554	43.389	0	0	0
2017/10/25	R214	01/02/2018	9.84	Put	Bond Future	2,267.6900	2.2677	3,265.0700	3.2651	43.982	0	0	0
2017/10/25	R214	01/02/2018	9.83	Call	Bond Future	1,819.8300	1.8198	1,103.8200	1.1038	(39.345)	0	0	0
2017/10/25	R214	01/02/2018	9.83	Put	Bond Future	2,303.6700	2.3037	3,310.0300	3.3100	43.685	0	0	0
2017/10/25	R214	03/05/2018	9.99	Put	Bond Future	2,777.9900	2.7780	3,679.3400	3.6793	32.446	0	0	0
2017/10/25	R214	03/05/2018			Bond Future	9.9615	70.2345	10.2304	68.4801	2.700	0.0000	0.0000	0
2017/10/25	R214	03/05/2018	9.98	Call	Bond Future	2,934.0600	2.9341	2,087.4800	2.0875	(28.854)	0	0	0
2017/10/25	R214	03/05/2018	9.98	Put	Bond Future	2,810.7400	2.8107	3,718.5800	3.7186	32.299	0	0	0
2017/10/25	R214	03/05/2018	9.99	Call	Bond Future	2,967.6700	2.9677	2,114.6000	2.1146	(28.745)	0	0	0
2017/10/25	R214	03/05/2018	9.97	Call	Bond Future	2,900.6400	2.9006	2,060.5600	2.0606	(28.962)	0	0	0
2017/10/25	R214	03/05/2018	9.97	Put	Bond Future	2,843.7900	2.8438	3,758.1300	3.7581	32.152	0	0	0
2017/10/25	R248	02/11/2017	9.65	Call	Bond Future	181.2400	0.1812	10.5900	0.0106	(94.157)	0	0	0
2017/10/25	R248	02/11/2017	9.66	Put	Bond Future	2,120.6800	2.1207	4,086.0700	4.0861	92.677	0	0	0
2017/10/25	R248	02/11/2017			Bond Future	9.8779	90.8148	10.1314	88.6649	2.567	0.0000	0.0000	50,118
2017/10/25	R248	02/11/2017	9.65	Put	Bond Future	2,195.4100	2.1954	4,174.6600	4.1747	90.154	0	0	0
2017/10/25	R248	02/11/2017	9.66	Call	Bond Future	196.5700	0.1966	12.0600	0.0121	(93.865)	0	0	0
2017/10/25	R248	02/11/2017	9.64	Call	Bond Future	166.8500	0.1668	9.2800	0.0093	(94.438)	0	0	0
2017/10/25	R248	02/11/2017	9.64	Put	Bond Future	2,271.2400	2.2712	4,263.5700	4.2636	87.720	0	0	0
2017/10/25	R248	01/02/2018	9.90	Put	Bond Future	2,870.6800	2.8707	4,115.7300	4.1157	43.371	0	0	0
2017/10/25	R248	01/02/2018	9.89	Call	Bond Future	2,459.2300	2.4592	1,526.0600	1.5261	(37.946)	0	0	0
2017/10/25	R248	01/02/2018			Bond Future	9.9431	92.4814	10.2047	90.2921	2.630	0.0000	0.0000	89,105
2017/10/25	R248	01/02/2018	9.90	Call	Bond Future	2,500.1800	2.5002	1,555.9300	1.5559	(37.767)	0	0	0
2017/10/25	R248	01/02/2018	9.89	Put	Bond Future	2,916.0300	2.9160	4,172.1600	4.1722	43.077	0	0	0
2017/10/25	R248	01/02/2018	9.91	Call	Bond Future	2,541.4900	2.5415	1,586.1600	1.5862	(37.589)	0	0	0
2017/10/25	R248	01/02/2018	9.91	Put	Bond Future	2,825.8500	2.8258	4,059.8200	4.0598	43.667	0	0	0
2017/10/25	R248	03/05/2018	10.06	Call	Bond Future	4,020.9300	4.0209	2,914.6800	2.9147	(27.512)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/25	R248	03/05/2018	10.05	Put	Bond Future	3,593.2900	3.5933	4,725.3500	4.7254	31.505	0	0	0
2017/10/25	R248	03/05/2018			Bond Future	10.0045	89.7590	10.2741	87.5288	2.695	0.0000	0.0000	0
2017/10/25	R248	03/05/2018	10.07	Call	Bond Future	4,065.1500	4.0651	2,950.9600	2.9510	(27.408)	0	0	0
2017/10/25	R248	03/05/2018	10.07	Put	Bond Future	3,514.1000	3.5141	4,630.0200	4.6300	31.755	0	0	0
2017/10/25	R248	03/05/2018	10.06	Put	Bond Future	3,553.6400	3.5536	4,677.5000	4.6775	31.626	0	0	0
2017/10/25	R248	03/05/2018	10.05	Call	Bond Future	3,976.6800	3.9767	2,878.6300	2.8786	(27.612)	0	0	0

Total **1415740**